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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:04:36	R2032	On 03/08/2023		Bond Future	1	3,600,000	0.00 Member	Sell
9:04:36	R2032	On 03/08/2023		Bond Future	1	900,000	0.00 Member	Buy
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,700,000	0.00 Client	Buy
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,000,000	0.00 Client	Buy
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,700,000	0.00 Member	Sell
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,700,000	0.00 Member	Buy
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Sell
11:57:01	R2032	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Buy
11:57:01	R2032	On 03/08/2023		Bond Future	1	900,000	0.00 Member	Sell
11:57:01	R2032	On 03/08/2023		Bond Future	1	900,000	0.00 Client	Buy
Total for R2032 Bond Future					10	14,400,000	0.00	
11:04:30	R209	On 02/11/2023		Bond Future	1	14,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:30	R209	On 02/11/2023			Bond Future	1	12,200,000	0.00 Member	Sell
11:12:20	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:12:20	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Sell
11:12:20	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R209 Bond Future						5	34,400,000	0.00	
11:04:30	R213	On 02/11/2023			Bond Future	1	36,400,000	0.00 Member	Buy
11:04:30	R213	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Client	Sell
11:12:46	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:12:46	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				26	125,600,000		0.00
	Grand Total for all Instruments				41	174,400,000		0.00